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KENTUCKY UNIV LEXINGTON DEPT OF MATHEMATICS
A STATE-SPACE THEORY FOR STATIONARY STOCHASTIC PROCESSES, (U)
1978 A LINDQUIST, G PICCI

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AFOSR-78-3519

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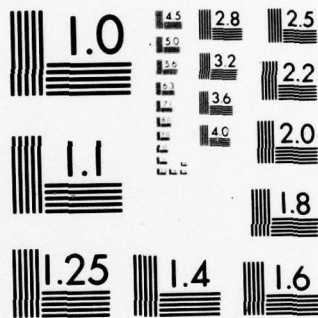
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REPORT DOCUMENTATION PAGE

LEVEL II

1. REPORT NUMBER 18 AFOSR-78-1417 ✓		2. GOVT ACCESSION NO.		3. CIPI/T'S CAT LOG NUMBER	
4. TITLE (and Subtitle) 6 A STATE-SPACE THEORY FOR STATIONARY STOCHASTIC PROCESSES				5. TYPE OF REPORT & PERIOD COVERED Interim	
7. AUTHOR(s) 10 Anders Lindquist and Giorgio Picci				8. CONTRACT OR GRANT NUMBER(s) 15 AFOSR-78-3519 ✓	
9. PERFORMING ORGANIZATION NAME AND ADDRESS University of Kentucky Department of Mathematics ✓ Lexington, Kentucky 40506				10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS 61102F 17 A1 2304/A1	
11. CONTROLLING OFFICE NAME AND ADDRESS Air Force Office of Scientific Research/NM Bolling AFB, Washington, DC 20332				12. REPORT DATE 11 1978	
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)				13. NUMBER OF PAGES 7	
15. SECURITY CLASS. (of this report) UNCLASSIFIED				15a. DECLASSIFICATION/DOWNGRADING SCHEDULE	
16. DISTRIBUTION STATEMENT (of this Report) Approved for public release; distribution unlimited.					
17. DISTRIBUTION STATEMENT (of abstract entered in Block 20, if different from Report)					
18. SUPPLEMENTARY NOTES					
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) B					
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) Consider a stationary Gaussian stochastic process $\{y(t); t \in R\}$ with a rational spectral density, and let $H(y)$ be the Hilbert space spanned by it. The problem of determining all stationary and purely nondeterministic families of minimal splitting subspaces of $H(y)$ is considered; the splitting subspaces constitute state-spaces for the process y . It is shown that some of these families are Markovian, and they lead to internal stochastic realizations. A complete characterization of all Markovian and non-Markovian <i>an element of</i>					

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UNANNOUNCED	<input type="checkbox"/>
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A STATE-SPACE THEORY FOR STATIONARY STOCHASTIC PROCESSES*

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Abstract

Consider a stationary Gaussian stochastic process $\{y(t); t \in \mathbb{R}\}$ with a rational spectral density, and let $H(y)$ be the Hilbert space spanned by it. The problem of determining all stationary and purely nondeterministic families of minimal splitting subspaces of $H(y)$ is considered; the splitting subspaces constitute state-spaces for the process y . It is shown that some of these families are Markovian, and they lead to internal stochastic realizations. A complete characterization of all Markovian and non-Markovian families of minimal splitting subspaces is provided. Many of the basic results hold without the assumption of rational spectral density.

1. Introduction

Let $\{y(t); t \in \mathbb{R}\}$ be a purely nondeterministic, mean-square continuous, stationary, Gaussian stochastic process with zero mean and defined on a probability space (Ω, \mathcal{F}, P) . We shall assume that the spectral density Φ of y is rational although, as we shall explain below, many of our results hold without this assumption. Let $H(y)$ be the closed linear hull in $L_2(\Omega, \mathcal{F}, P)$ of the stochastic variables $\{y(t); t \in \mathbb{R}\}$. Then $H(y)$ is a Hilbert space with inner product $(\xi, \eta) = E\{\xi\eta\}$, where $E\{\cdot\}$ denotes mathematical expectation. The stationarity of y implies that there is a translation group $\{U_t; t \in \mathbb{R}\}$ of unitary linear bounded operators $H(y) \rightarrow H(y)$ such that $y(t) = U_t y(0)$ for every $t \in \mathbb{R}$. A family $\{S_t; t \in \mathbb{R}\}$ of subspaces of $H(y)$ is said to be *stationary* if, for each $t \in \mathbb{R}$, $S_t = U_t S_0$.

For each $t \in \mathbb{R}$, the Hilbert space $H(y)$ can be written

$$H(y) = H_t^-(y) \vee H_t^+(y), \quad (1)$$

where $H_t^-(y)$ is the *past space*

$$H_t^-(y) = \overline{\text{sp}}\{y(\tau); \tau \leq t\} \quad (2)$$

and $H_t^+(y)$ is the *future space*

$$H_t^+(y) = \overline{\text{sp}}\{y(\tau); \tau \geq t\}. \quad (3)$$

Here $\overline{\text{sp}}\{\cdot\}$ denotes the closed linear hull, and $X \vee Y$ is the same as $\overline{\text{sp}}\{X, Y\}$. Of course, (1) is not an orthogonal decomposition; in fact, the past and future spaces overlap. We shall call

$$H_t^0(y) = H_t^-(y) \cap H_t^+(y) \quad (4)$$

the *present space*. It contains the *germ space*

$$H_{t+}(y) = \overline{\text{sp}}\{y(t), \dot{y}(t), \dots, y^{(r)}(t)\}, \quad (5)$$

i.e. the subspace spanned by $y(t)$ and all its derivatives at t , $y^{(r)}(t)$ being the highest existing derivative defined in mean-square. If Φ has roots on the imaginary axis, $H_t^0(y)$ will also contain some integrals of y over the real line.

For an arbitrary $t \in \mathbb{R}$, we wish to determine a subspace of $H(y)$ which, loosely speaking, contains all the information about the past of the process needed in predicting the future or, which is equivalent, all the information about the future required to estimate the past. More precisely stated: Find all (closed) subspaces X which satisfy the condition

$$E\{\eta | H_t^-(y) \vee X\} = E\{\eta | X\} \quad \text{for all } \eta \in H_t^+(y) \quad (6)$$

or the equivalent condition

$$E\{\eta | H_t^+(y) \vee X\} = E\{\eta | X\} \quad \text{for all } \eta \in H_t^-(y), \quad (7)$$

where $E\{\eta | X\}$ denotes the orthogonal projection of η onto the subspace X , or, in probabilistic terms, the conditional mean of η given (the sigma-field generated by) X . Each of the two conditions (6) and (7) are equivalent to $H_t^-(y)$ and $H_t^+(y)$ being conditionally independent given X [10]. A subspace X with this property is said to be a *splitting subspace* at time t [6, 11]. Obviously $H(y)$ is a splitting subspace, and so are $H_t^-(y)$ and $H_t^+(y)$, but they are too large for our purposes. We shall be

*This work was supported by the Air Force Office of Scientific Research under grant AFOSR-78-3519.

AFOSR-TR-78-1417

Proc. 1st Midwest Symposium on the Use of Computers, August 1978, Newark, New Jersey

ANALYSIS OF THE EFFECTS OF THE 1978-1979 FLOODING ON THE

LAKE-MICHIGAN

Author(s):
Title:
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The purpose of this report is to provide a summary of the results of the analysis of the effects of the 1978-1979 flooding on the Lake-Michigan. The analysis was conducted by the Air Force Office of Scientific Research (AFOSR) and the results are presented in this report. The analysis was conducted by the Air Force Office of Scientific Research (AFOSR) and the results are presented in this report.

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interested in splitting subspaces X which are *minimal* in the sense that there is no proper subspace of X which is also splitting. We will show that (in the rational case) all such subspaces are finite dimensional.

The significance of the minimal splitting subspaces is that they will serve as *state spaces*. If X_0 is a minimal splitting subspace at time 0, $X_t = U_t X_0$ is a minimal splitting subspace at time t . Hence $\{X_t; t \in \mathbb{R}\}$ is a stationary family. Any stationary vector process $\{x(t); t \in \mathbb{R}\}$ such that, for every $t \in \mathbb{R}$, $x(t)$ is a basis in X_t , is called a *state process*. In the next section we show that $y(t) \in X_t$, and hence there is a constant row vector c such that

$$y(t) = cx(t). \quad (8a)$$

It will be seen in Section 4 that there are families of minimal splitting subspaces which are Markovian. Then any state process x will be a Markov process and there is a representation

$$dx = Axdt + bdu, \quad (8b)$$

where A is a constant stability matrix, b is a constant vector and u is a Wiener process defined on the whole real line. In general, there is also a multitude of non-Markovian families of minimal splitting subspaces for which there is no such representation.

A representation (8) is called a *stochastic realization* of y . Usually a white noise term is added in (8a), which leads to considering a stochastic process y with stationary increments instead. The results of this paper can be trivially modified to cover this case [8], the present formulation being for clarity of presentation only. A deterministic version of the stochastic realization problem, concerned with the determination of (A, b, c) in (8) only, has been considered by Anderson [2], Faure [3] and J. C. Willems [15]. The probabilistic problem of finding all representations (8), i.e. quadruplets (A, b, c, u) , was solved (in a more general setting) in Lindquist and Picci [7] and Ruckebusch [13]. A coordinate-free state-space approach, such as the one taken in this paper, was used by Akaike [1], Picci [11] and Rozanov [12], but only state spaces contained in the past or, as for Akaike, in the future were considered. A complete characterization of all Markovian state spaces was obtained by Lindquist and Picci [8] and Ruckebusch [14]. The former paper is written in terms of minimal splitting subspaces, but the non-Markovian splitting subspaces were overlooked. An erratum for [8] is provided in the end of this paper; a revised version is under preparation. The existence of non-Markovian splitting subspaces is established in Lindquist-Picci-Ruckebusch [9]. This result is discussed in Section 5.

In this paper we have limited our attention to *internal* stochastic realizations, i.e. representations (8) whose state spaces are contained in the Hilbert space $H(y)$. If we dispense with this assumption, we obtain *external* realizations. Generalizations of our results to include these representations will be presented elsewhere.

2. Minimal splitting subspaces

Let us begin by considering an arbitrary splitting subspace X contained in the past space $H_t^-(y)$. In view of (6) it must satisfy $E\{\eta | H_t^-(y)\} = E\{\eta | X\}$ for all $\eta \in H_t^+(y)$. Hence any

such splitting subspace must contain

$$H_t^{+/-}(y) = \overline{\text{sp}}\{E\{\eta | H_t^-(y)\}; \eta \in H_t^+(y)\}, \quad (9)$$

which is itself a splitting subspace. Hence $H_t^{+/-}(y)$ is a minimal splitting subspace. We shall use the shorthand notation

$$H_t^{+/-}(y) = \bar{E}\{H_t^+(y) | H_t^-(y)\} \quad (10)$$

instead of (9). As soon as we have established that $H_t^{+/-}(y)$ is finite dimensional, we may remove the bar over the \bar{E} denoting closure. In the same way, it can be seen that

$$H_t^{-/+}(y) = \bar{E}\{H_t^-(y) | H_t^+(y)\} \quad (11)$$

is the minimal splitting subspace contained in $H_t^+(y)$. These are the two state spaces considered in [1, 11, 12].

A generalization of this construction leads to the following two lemmas.

Lemma 1. Let S be a subspace of $H(y)$. If $S \supset H_t^-(y)$, then $\bar{E}\{H_t^+(y) | S\}$ is a splitting subspace at time t . Similarly, if $S \supset H_t^+(y)$, $\bar{E}\{H_t^-(y) | S\}$ is a splitting subspace at time t .

Proof. Set $X = \bar{E}\{H_t^+(y) | S\}$. Let $\eta \in H_t^+(y)$. Then $E\{E\{\eta | S\} | X\} = E\{\eta | S\}$. Therefore, since $S \supset X$,

$$E\{\eta | S\} = E\{\eta | X\}. \quad (12)$$

Assume that $S \supset H_t^-(y)$. Then, $H_t^-(y) \vee X \subset S$. Hence, projecting (12) onto $H_t^-(y) \vee X$ yields (6), i.e. X is a splitting subspace. A symmetric argument yields the second part of the lemma. ■

Lemma 2. Let X be a minimal splitting subspace at time t . Then we have the following two representations.

$$X = \bar{E}\{H_t^+(y) | H_t^-(y) \vee X\} \quad (13)$$

$$X = \bar{E}\{H_t^-(y) | H_t^+(y) \vee X\} \quad (14)$$

Proof. By Lemma 1, the right members of (13) and (14) are splitting subspaces at time t . But, in view of (6) and (7), these are contained in the minimal splitting subspace X and therefore (13) and (14) follow. ■

Now define the *frame space*

$$H_t^0(y) = H_t^{+/-}(y) \vee H_t^{-/+}(y), \quad (15)$$

which is itself a splitting subspace. In fact, $H_t^0(y)$ is the smallest subspace containing all minimal splitting subspaces, as is seen from the following theorem.

Theorem 1. Let X be a minimal splitting subspace at time t . Then

$$H_t^0(y) \subset X \subset H_t^0(y). \quad (16)$$

Proof. (i) Let $\eta \in H_t^0(y) = H_t^-(y) \vee H_t^+(y)$. Then $\eta = E\{\eta | H_t^-(y) \vee X\}$, which, by the splitting property (6), equals $E\{\eta | X\}$. Hence $\eta \in X$.

(ii) Define N_t^- and N_t^+ to be $H_t^-(y) \ominus H_t^{+/-}(y)$ and $H_t^+(y) \ominus H_t^{+/-}(y)$ respectively. It is easy to see that $N_t^- = H_t^-(y) \cap [H_t^+(y)]^\perp$ and $N_t^+ = H_t^+(y) \cap [H_t^-(y)]^\perp$. Consequently, we have the orthogonal decomposition

$$H(y) = N_t^- \oplus H_t^-(y) \oplus N_t^+ . \quad (17)$$

For each $\eta^+ \in H_t^+(y)$ define $\eta = E\{\eta^+ | H_t^-(y) \vee X\}$. By Lemma 2, X is the closed linear span of all such η . Moreover, $E\{\eta | H_t^-(y)\} = E\{\eta^+ | H_t^-(y)\} \subset H_t^{+/-}(y)$, which is orthogonal to N_t^- . Since, in addition, $[\eta - E\{\eta | H_t^-(y)\}] \perp H_t^-(y) \supset N_t^-$, we have $\eta \perp N_t^-$, i.e. X is orthogonal to N_t^- . In the same way, using representation (14), it is seen that X is orthogonal to N_t^+ . Hence $X \subset H_t^0$. ■

This theorem shows that, as pointed in Section 1, all minimal splitting subspaces at time t contain $y(t)$.

Corollary 1. Let X be a minimal splitting subspace at time t . Then

$$E\{X | H_t^-(y)\} = H_t^{+/-}(y) \quad (18)$$

and

$$E\{X | H_t^+(y)\} = H_t^{+/-}(y) . \quad (19)$$

In anticipation of Corollary 2 below and to provide a more suggestive notation, the closure bars have been deleted in (18) and (19). This result will be interpreted in Section 5.

3. Forward and backward Kalman-Bucy filters

Since the stochastic process y is stationary and mean-square continuous, it has a spectral representation

$$y(t) = \int_{-\infty}^{\infty} e^{i\omega t} d\hat{y}(\omega), \quad (20)$$

where $d\hat{y}$ is an orthogonal stochastic measure [4], which, in view of the purely nondeterministic assumption, has the property $E|d\hat{y}|^2 = \Phi(i\omega)d\omega$. Here we assume that the spectral density Φ is rational, i.e. $\Phi = p/q$, where p and q are relatively prime polynomials of degrees $2m$ and $2n$ respectively; of course $m < n$.

Consider all scalar solutions \hat{W} of the spectral factorization problem

$$\hat{W}(s)\hat{W}(-s) = \Phi(s) . \quad (21)$$

For each such \hat{W} ,

$$d\hat{u} = \hat{W}(i\omega)^{-1} d\hat{y} \quad (22a)$$

is a unitary orthogonal spectral measure and

$$u(t) = \int_{-\infty}^{\infty} \frac{e^{i\omega t} - 1}{i\omega} d\hat{u}(\omega) \quad (22b)$$

is a Wiener process on the real line. Define $H_t^-(du)$ and $H_t^+(du)$ to be the closed linear spans of past and future increments of u respectively, i.e. $H_t^-(du) = \overline{\text{span}}\{u(t+\tau) - u(t); \tau < 0\}$ and $H_t^+(du) = \overline{\text{span}}\{u(t+\tau) - u(t); \tau > 0\}$. Let U denote the

class of all Wiener processes (22) and $U^+(U^-)$ the subset of those $u \in U$ which correspond to a \hat{W} for which the function $\omega \rightarrow \hat{W}(i\omega)$ is of Hardy class $H_2^+(H_2^-)$. Let W be the inverse Fourier transform of $\omega \rightarrow \hat{W}(i\omega)$. Then

$$y(t) = \int_{-\infty}^{\infty} e^{i\omega t} \hat{W}(i\omega) d\hat{y} = \int_{-\infty}^{\infty} W(t-\tau) du(\tau) . \quad (23)$$

Now, $W(t) < 0$ if and only if $u \in U^+$. Therefore, U^+ contains precisely those u for which $H_t^-(du) \supset H_t^-(y)$. Let \hat{W}_0 be the unique rational spectral factor with all poles and zeros in the left complex half-plane, and let u_0 be the corresponding Wiener process. Then $u_0 \in U^+$. Moreover, since \hat{W}_0^{-1} has all its poles in the left closed half-plane, with some effort it can be seen from (22) that $H_t^-(du_0) \subset H_t^-(y)$. Hence $H_t^-(du_0) = H_t^-(y)$, and u_0 is called the *innovation process*. In the same way we can see that U^- is the class of those u for which $H_t^+(du) \subset H_t^+(y)$, with equality for the *backward innovation process* \bar{u}_0 , i.e. the Wiener process corresponding to the spectral factor $\hat{W}_0(-s)$. Finally, we note that $H(u) = H(y)$ for all $u \in U$.

Proposition 1. Let $u \in U^+$ and let \hat{W} be the corresponding spectral factor. Then $E\{H_t^+(y) | H_t^-(du)\}$ is finite dimensional if and only if \hat{W} is rational, i.e. $\hat{W} = \pi/\chi$, where π and χ are real relatively prime polynomials. In this case

$$E\{H_t^+(y) | H_t^-(du)\} = \int_{-\infty}^{\infty} e^{i\omega t} \overline{\text{span}} \left\{ \frac{\rho(i\omega)}{\pi(i\omega)} \mid \deg(\rho) < k \right\} d\hat{y}, \quad (24)$$

where $k = \deg(\chi)$, and where we have taken the closed linear span in $L_2(\mathbb{R})$ over all real polynomials ρ of degree less than k .

Proof. First note that, in view of (23),

$$E\{y(t+\tau) | H_t^-(du)\} = \int_{-\infty}^t W(t+\tau-\sigma) du(\sigma) . \quad (25)$$

(if): Suppose that $\hat{W} = \pi/\chi$ is rational, and let (A, b, c) be a minimal realization of \hat{W} . Then $\hat{W}(s) = c(sI - A)^{-1}b$ and, in view of the H_2^+ condition, $W(t) = ce^{At}b_1(t)$, where $b_1(t)$ is one for $t \geq 0$ and zero for $t < 0$. This inserted into (25) yields

$$E\{y(t+\tau) | H_t^-(du)\} = \int_{-\infty}^{\infty} e^{i\omega t} \frac{\rho_T(i\omega)}{\pi(i\omega)} d\hat{y}(\omega)$$

where $\rho_T = \chi(s)ce^{At}(sI - A)^{-1}b$ is a polynomial, for χ is the characteristic polynomial of A . Since (c, A) is observable, $\text{span}\{\rho_T; \tau \geq 0\}$ consists of all real polynomials of degree less than k , and consequently (24) holds. The dimension of (24) is k . (only if): We use a technique found in [5]. Suppose that $\dim E\{H_t^+(y) | H_t^-(du)\} = k < \infty$. Let W be the closed span of $\{W_\tau; \tau \geq 0\}$ in $L_2(0, \infty)$, where $W_\tau(t) = W(t+\tau)$. Then, in view of (25), $\dim W = k$. Let $\{e_1, e_2, \dots, e_k\}$ be a basis in W , and let e be the column vector of these functions. Since W is closed under the shift $W(t) \rightarrow W(t+\tau)$, there is an invertible matrix function T such that $e(t+\tau) = T(\tau)e(t)$; T is continuous, for the shift is continuous in L_2 . Since $T(t+\tau) = T(t)T(\tau)$, $T(t) = e^{At}$ for some matrix A . Then there is a row vector c such that, for $t \geq 0$, $W(t) = ce(t) = ce^{At}e(0)$, and hence \hat{W} is rational. ■

Using a symmetric argument we can prove a backward version of this proposition.

Proposition 2. Let $u \in U^-$ and let \hat{W} be the corresponding spectral factor. Then $E\{H_t^-(y) | H_t^+(du)\}$ is finite dimensional if and only if \hat{W} is rational, in which case $E\{H_t^-(y) | H_t^+(du)\}$ is given by the right member of (24), where π is the numerator polynomial of \hat{W} and k the degree of the denominator polynomial.

Since $H_t^-(y) = H_t^-(du)$, Proposition 1 yields a representation of $H_t^{+/-}(y)$, namely

$$H_t^{+/-}(y) = \int_{-\infty}^{\infty} e^{i\omega t} \frac{\rho(i\omega)}{\pi_0(i\omega)} | \deg(\rho) < n \} d\hat{y}, \quad (26)$$

where π_0 is the numerator polynomial of \hat{W}_0 . Now, using the procedure outlined in the end of Section 4, we can see that there is an equivalence class of representations

$$\begin{aligned} dx_0 &= A_0 x_0 dt + b_0 du, \\ y_0 &= c_0 x_0. \end{aligned} \quad (27)$$

of type (8), such that, for every $t \in \mathbb{R}$, $x_0(t)$ is a basis of $H_t^{+/-}(y)$. This is the (steady-state) Kalman-Bucy filter. Likewise, the representation

$$H_t^{+/-}(y) = \int_{-\infty}^{\infty} e^{i\omega t} \frac{\rho(i\omega)}{\pi_0(-i\omega)} | \deg(\rho) < n \} d\hat{y} \quad (28)$$

follows from Proposition 2, using the fact that $H_t^+(y) = H_t^+(d\bar{u})$, and we obtain an equivalence class of backward Kalman-Bucy filters

$$\begin{aligned} d\bar{x}_0 &= \bar{A}_0 \bar{x}_0 dt + \bar{b}_0 d\bar{u}, \\ \bar{y}_0 &= \bar{c}_0 \bar{x}_0, \end{aligned} \quad (29)$$

which evolve backward in time starting at $t = \infty$, for $\text{Re}\{\lambda(\bar{A}_0)\} > 0$ (see Section 4). Now the second part of Theorem 1 can be rephrased to read: Let X be a minimal splitting subspace at time t . Then $X \subset \mathcal{H}(x_0(t), \bar{x}_0(t))$, i.e. any (minimal) state vector can be expressed in terms of the forward and backward Kalman-Bucy estimates; c.f. Lindquist-Picci [7] and Ruckebusch [13]. In view of (26) and (28), the following proposition is immediate.

Proposition 3. Let $\Phi = p/q$, where p and q are relatively prime polynomials of degrees $2m$ and $2n$ respectively. Then the frame space is given by

$$H_t^\Phi(y) = \int_{-\infty}^{\infty} e^{i\omega t} \frac{\rho(i\omega)}{p(i\omega)} | \deg(\rho) < n+m \} d\hat{y}. \quad (30)$$

Corollary 2. Given the same assumptions as in Proposition 3, let X be a minimal splitting subspace at time t . Then $n < \dim X < n+m$.

Proof. Since $X \subset H_t^\Phi$ (Theorem 1), $\dim X < n+m$. In view of (18), $\dim X > \dim H_t^{+/-}(y) = n$. ■

4. Markovian families of minimal splitting subspaces

A family $\{X_t; t \in \mathbb{R}\}$ of subspaces is said to be Markovian if,

for every $t \in \mathbb{R}$, $X_t^- := V_{r \leq t} X_r$ and $X_t^+ := V_{r \geq t} X_r$ are conditionally independent given X_t . This is equivalent to each of the two conditions

$$(i) \quad E\{\eta | X_t^-\} = E\{\eta | X_t\} \quad \text{for all } \eta \in X_t^+ \quad (31)$$

$$(ii) \quad E\{\eta | X_t^+\} = E\{\eta | X_t\} \quad \text{for all } \eta \in X_t^-, \quad (32)$$

either of which can be used as an alternative definition.

Lemma 3. Let $\{S_t; t \in \mathbb{R}\}$ be a nondecreasing family of subspaces of $H(y)$, i.e. $S_t \subset S_{t+\epsilon}$ for all $t \in \mathbb{R}$ and $\epsilon > 0$. Then $\{E\{H_t^+(y) | S_t\}; t \in \mathbb{R}\}$ is Markovian.

Proof. Set $X_t = E\{H_t^+(y) | S_t\}$. Let $\eta^+ \in H_r^+(y)$, where $r > t$. Define $\eta = E\{\eta^+ | S_r\}$. Since X_t^+ is the closed span of all such η , it just remains to show that $E\{\eta | X_t^-\} = E\{\eta | X_t\}$ to prove (31). But, as in (12), $E\{\eta^+ | S_r\} = E\{\eta^+ | X_t\}$. Since $S_r \supset S_t \supset X_t$, this implies $E\{\eta | S_t\} = E\{\eta | X_t\}$, which projected onto X_t^+ yields the desired result, for $X_t^- \subset S_t$. ■

Consider a family $\{X_t; t \in \mathbb{R}\}$ of minimal splitting subspaces. Then, by Lemma 2 (and Corollary 2), $X_t = E\{H_t^+(y) | S_t\}$ for all $t \in \mathbb{R}$, where $S_t = H_t^-(y) \vee X_t$. Now, could we find a Wiener process u such that $S_t = H_t^-(du)$, Proposition 1 would yield a representation (24) of $\{X_t; t \in \mathbb{R}\}$. The following three lemmas show under what conditions this will happen.

Lemma 4. Let $\{X_t; t \in \mathbb{R}\}$ be a Markovian family of minimal splitting subspaces, and, for every $t \in \mathbb{R}$, define $S_t = H_t^-(y) \vee X_t$. Then the family $\{S_t; t \in \mathbb{R}\}$ is nondecreasing.

Proof. By Theorem 1, $y(t) \in X_t$, and hence $X_t^- \supset H_t^-(y) \vee X_t = S_t$. Define $Z = X_t^- \ominus S_t$. Let $r > t$. Then, using the splitting property (6), $E\{y(r) | X_t^-\} = E\{y(r) | X_t\} + E\{y(r) | Z\}$. Hence, since $y(r) \in X_r$, the Markov property (31) implies that $E\{y(r) | Z\} = 0$. Therefore $E\{H_t^+(y) | Z\} = 0$ which together with the trivial fact $E\{H_t^-(y) | Z\} = 0$ yields $Z = 0$. Consequently, $S_t = X_t^-$, which is nondecreasing. ■

Somewhat differently stated, Lemma 4 can be found in [9], where an alternative proof is given.

A family $\{X_t; t \in \mathbb{R}\}$ of subspaces is said to be purely nondeterministic if $\bigcap X_t = 0$. By assumption, $\{H_t^-(y); t \in \mathbb{R}\}$ is purely nondeterministic. The following result is immediate.

Lemma 5. Let $X_t = E\{H_t^+(y) | S_t\}$, where $S_t = H_t^-(y) \vee X_t$. Then $\{X_t; t \in \mathbb{R}\}$ is stationary and purely nondeterministic if and only if $\{S_t; t \in \mathbb{R}\}$ has these properties.

Lemma 6. Let $\{S_t; t \in \mathbb{R}\}$ be a stationary, purely nondeterministic, and nondecreasing family of subspaces of $H(y)$ such that $S_t \supset H_t^-(y)$ for all $t \in \mathbb{R}$. Then there exists a Wiener process u defined on all of \mathbb{R} such that, for every $t \in \mathbb{R}$, $H_t^-(du) = S_t$. Moreover, $u \in U^+$.

The proof of this lemma is a bit lengthy and technical, and it will be given in the revised version of [8]. Once the existence of a u such that $H_t^-(du) = S_t$ has been established, it is easy to see that it must belong to U^+ . In fact, since $H_t^-(y) \subset H_t^-(du)$, there is an L_2 -function W such that

$$y(t) = \int_{-\infty}^t W(t-u) du(u) = \int_{-\infty}^{\infty} e^{i\omega t} \hat{W}(i\omega) d\hat{U}(\omega).$$

Hence \hat{W} is a spectral factor of class H_2^+ , and therefore $u \in U^+$.

Theorem 2. Let $\Phi = p/q$, where p and q are relatively prime polynomials of degrees $2m$ and $2n$ respectively and $m < n$. Then $\{X_t; t \in \mathbb{R}\}$ is a stationary, purely nondeterministic, Markovian family of minimal splitting subspaces if and only if

$$X_t = \int_{-\infty}^{\infty} e^{i\omega t} \frac{\rho(i\omega)}{\pi(i\omega)} d\hat{U}(\omega) \quad \text{for all } t \in \mathbb{R} \quad (33)$$

for some real polynomial π satisfying

$$\pi(s)\pi(-s) = p(s). \quad (34)$$

Proof. (if): Let x_0 be the polynomial solution of

$$x(s)x(-s) = q(s) \quad (35)$$

having all its zeros in the left open half-plane. Let $\hat{W} = \pi/x_0$, and define u to be the Wiener process with stochastic spectral measure $d\hat{U} = \hat{W}(i\omega)^{-1} d\hat{Y}$. Then $u \in U^+$, and therefore $H_t^-(du) \supset H_t^-(y)$. Set $S_t = H_t^-(du)$. Clearly, $\{S_t; t \in \mathbb{R}\}$ is a stationary, purely nondeterministic, nondecreasing family of subspaces such that $S_t \supset H_t^-(y)$. Moreover, by Proposition 1, $X_t = E\{H_t^+(y) | S_t\}$, for $\deg(x_0) = n$. Hence, by Lemmas 1, 3, and 5, $\{X_t; t \in \mathbb{R}\}$ is a stationary, purely nondeterministic, and Markovian family of splitting subspaces. Since $\dim X_t = n$, these splitting subspaces are minimal (Corollary 2).

(only if): Let $\{X_t; t \in \mathbb{R}\}$ be a stationary, purely nondeterministic, Markovian family of minimal splitting subspaces. By Corollary 2, $\dim X_t < \infty$, and, by Lemma 2, $X_t = E\{H_t^+(y) | S_t\}$ where $S_t = H_t^-(y) \vee X_t$. The family $\{S_t; t \in \mathbb{R}\}$ is nondecreasing (Lemma 4), stationary and purely nondeterministic (Lemma 5) and $S_t \supset H_t^-(y)$. Hence, by Lemma 6, there is a $u \in U^+$ such that $S_t = H_t^-(du)$ for all $t \in \mathbb{R}$. Then, since $\dim X_t < \infty$, Proposition 1 yields

$$X_t = \int_{-\infty}^{\infty} e^{i\omega t} \frac{\rho(i\omega)}{\pi(i\omega)\varphi(i\omega)} d\hat{U}(\omega) \quad (36)$$

In fact, a rational spectral factor must have the form

$$\hat{W}(s) = \frac{\pi(s)\varphi(s)}{x(s)\varphi(-s)},$$

where π and x satisfy (34) and (35) respectively and φ is some other polynomial. But the right member of (36) contains (33), which we have just shown to be a splitting subspace. Hence $\varphi = 1$. ■

Corollary 3. Let $\{X_t; t \in \mathbb{R}\}$ be the family of minimal splitting subspaces defined by (33). Let x be a polynomial solution of (35), and let u be the process in U corresponding to $\hat{W} = \pi/x$. Then, (i) $X_t^- \subset H_t^-(du)$ if and only if $x = x_0$ (the solution of (35) with all its zeros having negative real parts), in which case $X_t^- = H_t^-(du)$; and (ii) $X_t^+ \subset H_t^+(du)$ if and only if $x(s) = x_0(-s)$, in which case $X_t^+ = H_t^+(du)$.

Proof. The two parts are symmetric, so we only need to prove

(i). First observe that $u \in U^+$ if and only if $x = x_0$.

(if): It follows from the proof of Theorem 2 that $H_t^-(du) = H_t^-(y) \vee X_t^-$. But it is seen from the proof of Lemma 4 that $H_t^-(y) \vee X_t^- = X_t^-$. Hence $X_t^- = H_t^-(du)$.

(only if): The inclusion $X_t^- \subset H_t^-(du)$ implies that $H_t^-(y) \subset H_t^-(du)$ (Theorem 1). This condition is equivalent to $u \in U^+$ (Section 3), which can only be the case if $x = x_0$. ■

It follows from Theorem 2 that there are at most 2^n stationary, purely nondeterministic, Markovian families of minimal splitting subspaces. We shall now see that each of these corresponds to an equivalence class of stochastic realizations (8). To this end define the stationary stochastic processes

$$x_k(t) = \int_{-\infty}^{\infty} e^{i\omega t} \frac{(i\omega)^{k-1}}{\pi(i\omega)} d\hat{Y}; \quad k = 1, 2, \dots, n. \quad (37)$$

Then, for each $t \in \mathbb{R}$, the random vector $x(t)$ is a basis in X_t . Let the components of the row vector c be defined by

$$\pi(s) = \sum_{k=1}^n c_k s^{k-1}. \quad (38)$$

Hence, in view of (20),

$$y(t) = cx(t). \quad (39a)$$

To get a representation for x , let

$$x(s) = s^n + a_1 s^{n-1} + a_2 s^{n-2} + \dots + a_n \quad (40)$$

be a solution of (35) and let u be the Wiener process in U corresponding to $\hat{W} = \pi/x$. Then

$$x_k(t) = \int_{-\infty}^{\infty} e^{i\omega t} \frac{(i\omega)^{k-1}}{x(i\omega)} d\hat{U} \quad (41)$$

and therefore it is easy to see that x satisfies

$$dx = Axdt + bdu, \quad (39b)$$

$$\text{where } A = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ -a_1 & -a_2 & -a_3 & \dots & -a_n \end{bmatrix}; \quad b = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}.$$

The system (39) is a Markovian representation of y . But for (39b) to evolve forward in time, we must have $X_t^- \subset H_t^-(du)$. This condition, which is equivalent to $X_t^- \perp H_t^+(du)$, characterizes the forward property, and to satisfy it we must choose $x = x_0$ (Corollary 3). Then $\text{Re}(\lambda(A)) < 0$, and we have a stochastic realization of type (8). Likewise, by imposing the condition $X_t^+ \subset H_t^+(du)$, i.e. $x(s) = x_0(-s)$ (Corollary 3), we obtain a backward stochastic realization [7] with $\text{Re}(\lambda(A)) > 0$. By making coordinate changes of the type $x(t) \rightarrow Tx(t)$ in X_t , where T is a nonsingular constant matrix, we obtain equivalent representations with (A, b, c) exchanged for (TAT^{-1}, Tb, cT^{-1}) , but there is no such relationship between realizations (8) corresponding to different families of minimal splitting subspaces.

5. Non-Markovian families of minimal splitting subspaces

The following theorem, presented in Lindquist-Picci-Ruckebusch [9], gives a complete characterization of all minimal splitting subspaces.

Theorem 3. Let $X = \mathbb{E}\{H_t^+(y) | S\}$. Then X is a minimal splitting subspace at time t if and only if

$$H_t^-(y) \subset S \subset H_t^-(y) \vee H_t^0(y), \quad (41)$$

in which case $S = H_t^-(y) \vee X$.

For the moment, let us set $t = 0$ in Theorem 3. We have seen that there is only a finite number of X which belong to Markovian families, namely those given by (33). Let us call the set of these M_0 . However, in general, there is an infinite number of subspaces S satisfying (41). Since there is a one to one correspondence between S and X , there are in general minimal splitting subspaces $X \notin M_0$. For such an X , define $X_t = U_t X$ for all $t \in \mathbb{R}$. Then $\{X_t; t \in \mathbb{R}\}$ is a non-Markovian family of minimal splitting subspaces.

Although, in general, an arbitrary state process $\{x(t); t \in \mathbb{R}\}$ will not be Markov, there is always a representation (39a), and, in view of Corollary 2, the relations

$$\mathbb{E}\{x(t) | H_t^-(y)\} = x_+(t) \quad (42)$$

and

$$\mathbb{E}\{x(t) | H_t^+(y)\} = \bar{x}_-(t) \quad (43)$$

where $x_+(t)$ and $\bar{x}_-(t)$ are the forward and backward Kalman-Bucy estimates, will always hold.

Finally, let us remark that many of the results of this paper do not require a rational spectral density; this assumption enters only in Section 3, Theorem 2 and Corollary 3. In fact, Section 2, Lemmas 3 and 4 and Theorem 3 do not even require the stationary and purely nondeterministic assumptions.

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Erratum for Reference 8 (CDC version):

p. 44: The exponential in (3.3) should be replaced by a general inner function. However, by first showing that the frame space is finite dimensional, as we do in this paper, only rational W need to be considered.

p. 44: Add the assumption $\mathcal{Q}S_t = 0$ in Lemma 3.1 and elsewhere where this result is used.

p. 48: It is claimed in the proof of Lemma 7.2 that the family $\{S_t; t \in \mathbb{R}\}$ is increasing. Actually this condition is equivalent to $\{X_t; t \in \mathbb{R}\}$ being completely Markovian [9]. Hence this property must be assumed in Lemma 7.2 and Theorem 5.1.